

**EXHIBIT 77**

ASCOT PARTNERS LP

450 PARK AVENUE #3201 NY 10022

1-A0058-3-0  
\*\*\*\*\*3341

1/31/07 1

BALANCE FORWARD

.20

1/02 MERCK & CO DIV

235,894.50

1/02 PEPSICO INC DIV

143,839.80

1/02 WAL-MART STORES INC DIV

118,876.76

1/03 HEWLETT PACKARD CO DIV

63,206.72

1/04 DIV 12/13/06 1/03/07

CW

18,500,000.00

1/04 TRANS TO 1FR07030 CW

26,500,000.00

1/04 UNITED PARCEL SVC INC DIV

119,959.92

1/05 CLASS B DIV

7.13

1/05 SCHLUMLBERGER LTD DIV

43,285.13

1/05 DIV 12/06/06 1/05/07

DIV

1/05 FIDELITY SPARTAN DIV

5,067.00

1/05 U S TREASURY MONEY MARKET DIV

114,349,208.00

1/09 5,067 9894 FIDELITY SPARTAN 1

DIV

1/09 U S TREASURY MONEY MARKET 98.918

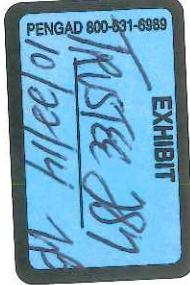
DIV

1/09 115,600,000 11111 U S TREASURY BILL DUE 3/29/2007

DIV

3/29/2007

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1/09	70,250,000	11739 U S TREASURY BILL DUE 4/12/2007 4/12/2007	98,721	69,351,502.50	1/31/07 2
1/09	2,779	12530 FIDELITY SPARTAN U S TREASURY MONEY MARKET ALTRIA GROUP INC DIV 12/27/06 1/10/07	1	2,779.00	141,646.30
1/10		THE WALT DISNEY CO DIV 12/15/06 1/12/07	DIV	187,123.75	
1/12		GENERAL ELECTRIC CO DIV 12/26/06 1/25/07	DIV	481,488.56	
1/25		FIDELITY SPARTAN U S TREASURY MONEY MARKET DIV 01/29/07	DIV	7.09	
1/29		2,779 15014 FIDELITY SPARTAN U S TREASURY MONEY MARKET 15196 U S TREASURY BILL DUE 02/01/2007	1	2,779.00	
1/29		2/01/2007 DUE 02/08/2007	99.924	115,437,201.00	
1/29	115,525,000	15377 U S TREASURY BILL DUE 02/08/2007	99.833	115,332,073.25	
1/29	115,525,000	15558 U S TREASURY BILL DUE 2/15/2007	99.736	115,220,014.00	
		2/15/2007			

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1/29	115,525,000	15739	U S TREASURY BILL DUE 2/22/2007	99.637	115,105,644.25	
1/29	117,175,000	15921	U S TREASURY BILL DUE 5/17/2007	98.503	115,420,890.25	
1/29	117,175,000	16103	U S TREASURY BILL DUE 5/24/2007	98.406	115,307,230.50	
1/29	117,175,000	16285	U S TREASURY BILL DUE 05/31/2007	98.312	115,197,086.00	
1/29	117,175,000	16467	U S TREASURY BILL DUE 06/07/2007	98.216	115,084,598.00	
1/29	75,000	16649	U S TREASURY BILL DUE 06/07/2007	98.216	73,662.00	
1/29	14,252	16780	FIDELITY SPARTAN U S TREASURY MONEY MARKET	1	14,252.00	
1/31			FIDELITY SPARTAN U S TREASURY MONEY MARKET DIV 01/31/07	DIV	3.65	
1/31	14,252	17455	FIDELITY SPARTAN U S TREASURY MONEY MARKET	1	14,252.00	

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1/31	1,550,000	22209 U S TREASURY BILL DUE 4/12/2007	99.020	1,534,810.00
		24116 FIDELITY SPARTAN U S TREASURY MONEY MARKET	1	14,767.00

NEW BALANCE

SECURITY POSITIONS

MKT PRICE

14,767	FIDELITY SPARTAN	1
115,525,000	U S TREASURY MONEY MARKET	99.605
	U S TREASURY BILL	
	DUE 3/01/2007	
	3/01/2007	
115,525,000	U S TREASURY BILL	99.507
	DUE 3/8/2007	
	3/08/2007	
115,525,000	U S TREASURY BILL	99.409
	DUE 3/15/2007	
	3/15/2007	
115,525,000	U S TREASURY BILL	99.313
	DUE 3/22/2007	
	3/22/2007	
115,600,000	U S TREASURY BILL	99.116
	DUE 4/5/2007	
	4/05/2007	

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ASCOT PARTNERS LP

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187,325,000	U S TREASURY BILL DUE 4/12/2007	99.020	
115,525,000	U S TREASURY BILL DUE 4/19/2007	98.923	
115,525,000	U S TREASURY BILL DUE 4/26/2007	98.824	
115,525,000	U S TREASURY BILL DUE 5/3/2007	98.727	
115,525,000	U S TREASURY BILL DUE 5/10/2007	98.633	
117,175,000	U S TREASURY BILL DUE 5/17/2007	98.537	
117,175,000	U S TREASURY BILL DUE 5/24/2007	98.440	
117,175,000	U S TREASURY BILL DUE 05/31/2007	98.343	
117,250,000	U S TREASURY BILL DUE 06/07/2007	98.250	
	MARKET VALUE OF SECURITIES LONG SHORT		
	1,677,366,503.25		

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YEAR-TO-DATE SUMMARY

DIVIDENDS 1,535,339.31  
GROSS PROCEEDS FROM SALES 575,444,140.50